

ON SPARSE GRAPHS WITH DENSE LONG PATHS

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INTRODUCTION

The following problem was raised by H.-J. Stoss [3] in connection with certain questions related to the complexity of Boolean functions. An acyclic directed graph G is said to have property $P(m, n)$ if for any set X of m vertices of G , there is a directed path of length n in G which does not intersect X . Let $f(m, n)$ denote the minimum number of edges a graph with property $P(m, n)$ can have. The problem is to estimate $f(m, n)$.

In this paper we shall restrict ourselves to the case $m = n$. We shall prove

$$c_1 n \log n / \log \log n < f(n, n) < c_2 n \log n \quad (1)$$

(where c_1, c_2, \dots , will hereafter denote suitable positive constants). In fact, the graph we construct in order to establish the upper bound on $f(n, n)$ in (1) will have just $c_3 n$ vertices. In this case the upper bound in (1) is essentially best possible since it will also be shown that for c_4 sufficiently large, if a graph on $c_4 n$ vertices has property $P(n, n)$ then it must have at least $c_5 n \log n$ edges.

A PRELIMINARY LEMMA

In order to establish the upper bound in (1) we first need the following result.

Lemma. For all $\delta > 0$ there exists $c = c(\delta)$ such that for all t sufficiently large, there exists a bipartite graph $B = B(\delta; t)$ with vertex sets A and A' so that:

- (i) $|A| = |A'| = t$;
- (ii) B has at most $c(\delta)t$ edges;
- (iii) If $X \subseteq A, X' \subseteq A'$ with $|X| \geq \delta t, |X'| \geq \delta t$ then $(X, X') = \{\{x, x'\} : x \in X, x' \in X'\}$ contains an edge of B .

Proof: We use a simple probabilistic argument to show the existence of B . Form a bipartite graph \bar{B} on the vertex sets A and A' with $|A| = |A'| = t$ by selecting for each $a \in A$ a random subset $\bar{B}(a) \subseteq A'$ of cardinality $d = d(\delta)$ (to be specified later). Call \bar{B} "bad" if there exists $X \subseteq A, X' \subseteq A'$, with $|X| \geq \delta t, |X'| \geq \delta t$, so that (X, X') contains no edge of \bar{B} . For fixed X and X' , the probability that \bar{B} is bad because of these two subsets is at most

$$\binom{(1-\delta)t}{d} \binom{t}{d}^{(1-\delta)t} / \binom{t}{d}.$$

Hence, the total probability that \bar{B} is bad is at most

$$\binom{t}{\delta t} \binom{(1-\delta)t}{d} \binom{t}{d}^{(1-\delta)t} / \binom{t}{d}.$$

A simple computation shows that if d is chosen suitably large, for example, so that

$$(1 - \delta^2)^{d\delta} < 1/4,$$

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then for t sufficiently large (e.g., $t > d/\delta$) this probability is less than 1, and so, a graph $B = B(\delta; t)$ must exist which satisfies the requirements of the lemma.

CONSTRUCTION OF G

The next step in the proof of (1) is the construction of the directed graph G . For large n , $G = G(n)$ will have as its vertex set $V = \{0, 1, \dots, 2^n - 1\}$. If v and m are positive integers, then $D_v(m)$ will denote the set $\{v, v+1, \dots, v+m-1\} \cap V$. Similarly, $D_v^*(m)$ will denote the set $\{v, v-1, \dots, v-m+1\} \cap V$. In general, $\epsilon_1, \epsilon_2, \dots$, will denote suitably chosen fixed positive constants to be specified later. The edge set E of G is formed as follows:

- (i) For $v \in V$, the pairs (v, x) , $x \in D_{v+1}(4n)$, are in E ;
- (ii) For each t with $n/2 \leq 2^t < 2^n$, and each i as specified below a copy of $B(\epsilon_1; 2^t)$ is formed between the vertex sets $A = D_{m, 2^t}(2^t)$ and $A' = D_{(m+i), 2^t}(2^t)$, $0 \leq m < 2^{n-t}$, where $i = 1, 2, \dots, 10$ (or if i cannot assume the value 10 because $(m+10)2^t > 2^n$, then it ranges from 1 to $2^{n-t} - m$). All edges are directed from x to y with $x < y$.

An elementary calculation shows that

$$|E| < c_6 n 2^n.$$

THE UPPER BOUND

Theorem 1. For a suitable $\epsilon > 0$, $G(n)$ has property $P(\epsilon \cdot 2^n, \epsilon \cdot 2^n)$ for all sufficiently large n .

Proof: The theorem will be proved by a sequence of claims. First we show that $G(n)$ shares with the graphs $B(\epsilon; t)$ the following property.

Claim 1. If $m \geq 2n$ and $X \subseteq D_x(m)$, $X' \subseteq D_{x+m}(m)$, satisfy $|X| \geq \epsilon_2 m$, $|X'| \geq \epsilon_2 m$, then $[X, X'] = \{(x, x') : x \in X, x' \in X'\}$ contains an edge of $G(n)$.

Proof of Claim: Let $2^t \leq m/2 < 2^{t+1}$. Thus, $m/4 < 2^t$ so at most five of the intervals $D_{r, 2^t}(2^t)$ intersect $D_x(m)$ and at most five of them intersect $D_{x+m}(m)$. Since $|X| \geq \epsilon_2 m$ then some $D_{r, 2^t}(2^t)$ and $D_{r', 2^t}(2^t)$ have

$$|D_{r, 2^t}(2^t) \cap X| \geq \epsilon_2 m/5, |D_{r', 2^t}(2^t) \cap X'| \geq \epsilon_2 m/5. \quad (3)$$

But we must have $|r' - r| \leq 10$ so that by the construction of $G(n)$ there is a copy of $B(\epsilon_1; 2^t)$ between $D_{r, 2^t}(2^t)$ and $D_{r', 2^t}(2^t)$. Thus, if $\epsilon_2/5 > \epsilon_1$ and $m \geq 2^t$ then the property of $B(\epsilon_1; 2^t)$ guaranteed by the Lemma implies that $[X, X']$ contains an edge of $G(n)$ provided that t is sufficiently large (which is guaranteed by choosing n large enough). This proves the claim.

Next, let us choose an arbitrary fixed set X of vertices with $|X| \leq \epsilon \cdot 2^n$. The vertices in X will be referred to as the *marked* vertices of G ; the remaining vertices of G will be called the *unmarked* vertices of G .

Let us call an unmarked vertex $y \in V$ *bad* if for some $m \geq 1$ either at least $\epsilon_3 m$ vertices in $D_y(m)$ are marked or at least $\epsilon_3 m$ vertices in $D_y^*(m)$ are marked. Otherwise, an unmarked vertex of G is called *good*.

Claim 2. There are at most $\epsilon_4 2^n$ bad vertices.

Proof of Claim: Let y_1 denote the least unmarked vertex of G (if it exists) for which for some $m_1 \geq 1$, at least $\epsilon_3 m_1$ vertices in $D_{y_1}(m_1)$ are marked. In general, if y_1, \dots, y_k and m_1, \dots, m_k have been defined, let y_{k+1} be the least unmarked vertex of G following $y_k + m_k - 1$ (if it exists) for which for some $m_{k+1} \geq 1$ at least $\epsilon_3 m_{k+1}$ vertices in $D_{y_{k+1}}(m_{k+1})$ are marked. We continue this process until it no longer can be applied, so that, say, y_1, \dots, y_s and m_1, \dots, m_s have been defined. Similarly, let y_1^* denote the greatest unmarked vertex (if it exists) for which for some $m_1^* \geq 1$, at least $\epsilon_3 m_1^*$ vertices in $D_{y_1^*}^*(m_1^*)$ are marked, etc. In this way, we define $y_1^*, \dots, y_{s^*}^*$ and $m_1^*, \dots, m_{s^*}^*$.

It follows from the preceding construction and the definition of a bad vertex that *all* bad vertices are contained in the set

$$Y = \bigcup_{k=1}^s D_{y_k}(m_k) \cup \bigcup_{k=1}^{s^*} D_{y_k^*}^*(m_k^*)$$

Thus, there are at most

$$M = \sum_{k=1}^s m_k + \sum_{k=1}^{s^*} m_k^*$$

bad vertices. However, by our construction there are at least $(\epsilon_3/2)M$ marked vertices in Y . Since by hypothesis there are at most $\epsilon \cdot 2^n$ marked vertices in V then we have

$$\begin{aligned} (\epsilon_3/2)M &\leq \epsilon \cdot 2^n, \\ M &\leq (2\epsilon/\epsilon_3)2^n < \epsilon_4 2^n, \end{aligned}$$

which proves the claim.

For an unmarked vertex x , let $P_x(m)$ denote the set of all unmarked vertices in $D_x(m)$ which can be reached from x by directed paths which contain only unmarked vertices.

Claim 3. If x is a good vertex and $|D_x(m)| = m$ then

$$|P_x(m)| > \epsilon_5 m \quad (4)$$

Proof of Claim: If $m \leq 4n$ then since x is good, at least $(1 - \epsilon_3)m$ vertices in $D_x(m)$ are unmarked and x has edges directly to all of them. Suppose $m > 4n$. Let m' denote $\lfloor m/2 \rfloor$. Since $|D_x(m')| = m'$ then by induction $|P_x(m')| > \epsilon_5 m'$. Since x is good then at most $\epsilon_3 m$ vertices in $D_x(m)$ are marked. Hence, at most $\epsilon_3 m$ vertices in $D_{x+m'}(m') \subseteq D_x(m)$ are marked. Since $m' \geq 2n$ and $\epsilon_5 \geq \epsilon_2$ then there are edges from $P_x(m')$ to at least $(1 - \epsilon_2)m'$ vertices in $D_{x+m'}(m')$. But at most $\epsilon_3 m < 3\epsilon_3 m'$ vertices in $D_{x+m'}(m')$ are marked. Hence, $P_x(m')$ must have edges to at least $(1 - \epsilon_2 - 3\epsilon_3)m'$ unmarked vertices in $D_{x+m'}(m')$. Since $1 - \epsilon_2 - 3\epsilon_3 > 3\epsilon_5$ then

$$|P_x(m)| > 3\epsilon_5 m' > \epsilon_5 m.$$

The claim now follows by induction.

In exactly the same way it follows that if $P_x^*(m)$ denotes the set of all unmarked vertices in $D_x^*(m)$ which are connected to the unmarked vertex x by a directed path containing only unmarked vertices, and x is a good vertex and $|D_x^*(m)| = m$, then

$$|P_x^*(m)| > \epsilon_5 m. \quad (4')$$

Claim 4. Let x and x' be good vertices with $x < x'$. Then $x' \in P_x(2^n)$.

Proof: If $x' - x \leq 4n$ then the claim is immediate since by construction there is an edge from x to x' . Assume $x' - x > 4n$. Let $y = \lfloor (x + x')/2 \rfloor$ and let $m = y - x + 1$. Consider the intervals $D_x(m)$ and $D_x^*(m)$. Either they are adjacent or they have the single element y in common. Since x and x' are good then by (4) and (4')

$$|P_x(m)| > \epsilon_5 m, |P_x^*(m)| > \epsilon_5 m. \quad (5)$$

Since $\epsilon_5 \geq \epsilon_2$ then by Claim 1, there is an edge in G from a vertex of $P_x(m)$ to a vertex of $P_x^*(m)$. Thus, there is a directed path from x to x' containing no marked vertices and the claim is proved.

The proof of the theorem is now immediate. By Claim 2 there are at least $(1 - \epsilon_4 - \epsilon)2^n$ good vertices in G . By Claim 4 we can form a directed path which contains only unmarked vertices and which contains *all* the good vertices (since x' can always be chosen to be the next good vertex following x). Since $1 - \epsilon_4 - \epsilon > \epsilon$ then the theorem follows (where it is easily seen how the appropriate values of ϵ_k and c_k can be chosen).

THE LOWER BOUND

The following result will establish the lower bound in (1).

Theorem 2. Let H be an acyclic directed graph with at most $c \cdot n \log n / \log \log n$ edges where n is a large fixed integer. Then there is a set of at most n vertices of H which hits every directed path of length n .

Proof: Let us denote the vertex set of H by $V = \{1, 2, \dots, v\}$. We may assume that all edges are of the form (i, j) with $i < j$. For an edge $e = (i, j)$ of H , let *length* (e) be defined to be $j - i$.

Partition the edges of H into classes C_0, C_1, \dots, C_r where

$$C_k = \{e: 2^{4k \log \log n} \leq \text{length}(e) < 2^{4(k+1) \log \log n}\}$$

and $r = \lfloor \log v / 4 \log \log n \rfloor$.

Since H has at least $c_8 n \log n / \log \log n$ edges then it follows that $v \geq c_9 n^{1/2}$ and $r \geq c_{10} \log n / \log \log n$. Hence some class C_a with $0 \leq a < r$ has at most $c_{11} n$ elements. Let us delete all vertices in H incident to any of the edges in C_a . Furthermore, we also delete those vertices $x \in V$ which satisfy

$$0 \leq x - m \cdot 2^{4a \log \log n} (1 + 2^{2 \log \log n}) < 2^{4a \log \log n}$$

for some integer $m \geq 0$. This latter step removes at most

$$\left(\frac{2}{2^{2 \log \log n} - 1} \right) v = o(n)$$

vertices, since $v \leq 2c_7 n \log n / \log \log n$. Hence we have deleted at most $c_{12} n$ vertices altogether. However, any directed path remaining has at most

$$\left(\frac{2^{(4a+2) \log \log n} - 2^{4a \log \log n}}{2^{4(a+1) \log \log n}} \right) v = o(n)$$

edges, since we cannot go more than $2^{(4a+2) \log \log n} - 2^{4a \log \log n}$ steps without using an edge whose length exceeds $2^{4a \log \log n}$; and the length of such an edge actually exceeds $2^{4(a+1) \log \log n}$. This proves the theorem.

By using a different partition of the edges of H , namely, into the classes C'_0, \dots, C'_r where

$$C'_k = \{e: 2^{c_{13} k} \leq \text{length}(e) < 2^{c_{13}(k+1)}\}$$

for a suitable constant c_{13} , we can establish the following result.

Theorem 3. If c_{14} is sufficiently large then any graph G on $c_{14} n$ vertices having property $P(n, n)$ must have at least $c_{15} n \log n$ edges.

The graphs $G(n)$ used in Theorem 1 show that the result in Theorem 3 is to within constant factors best possible.

SOME RELATED QUESTIONS

We now consider several problems for ordinary (undirected) graphs. Let $F_e(n, n)$ (resp., $F_v(n, n)$) denote the smallest integer for which there is a graph with $F_e(n, n)$ edges so that the deletion of any n of its vertices there still remains a connected component of n edges (resp., vertices). We shall prove by probabilistic methods that

$$F_e(n, n) < c_{16} n, F_v(n, n) < c_{17} n. \quad (6)$$

The method we use is the same as that in the work of Erdős and Renyi [1], [2]. It turns out that almost all graphs have the desired property.

Theorem 4. For every $\epsilon > 0$ there is a $c = c(\epsilon)$ so that all but $o\left(\binom{\binom{2+\epsilon}{2} n}{cn}\right)$ graphs G with $(2+\epsilon)n$ vertices and cn edges have the property that after the omission of any n of its vertices, a connected component of at least n vertices remains.

Proof: It suffices to show that if n vertices are omitted and the remaining $n(1+\epsilon)$ vertices are split into two classes S_1 and S_2 with $|S_1| \geq \epsilon n$, $|S_2| \geq \epsilon n$, then there is at least one edge joining a vertex of S_1 to a vertex of S_2 .

Consider a random graph G on $(2+\epsilon)n$ vertices and cn edges (where c will be specified later). There are $\binom{(2+\epsilon)n}{n}$ ways that n vertices of G can be deleted. The remaining $n(1+\epsilon)$ points

can then be split into two sets S_1 and S_2 in at most $2^{n(1+\epsilon)}$ ways. Thus, the total number of splittings is at most

$$\binom{(2+\epsilon)n}{n} 2^{n(1+\epsilon)} < 2^{(2+\epsilon)n} 2^{n(1+\epsilon)} < 2^{3(1+\epsilon)n}.$$

Between S_1 and S_2 there are at least ϵn^2 potential edges. The probability that none of these edges actually occurs in G is less than $\left(1 - \frac{c}{(2+\epsilon)n}\right)^{\epsilon n^2}$. Thus, if c is chosen so that

$$2^{3(1+\epsilon)n} \left(1 - \frac{c}{(2+\epsilon)n}\right)^{\epsilon n^2} \rightarrow 0 \quad (7)$$

as $n \rightarrow \infty$ then we easily see that almost all graphs cannot be split in such a way.

Since

$$\left(1 - \frac{c}{(2+\epsilon)n}\right)^{\epsilon n^2} \rightarrow e^{-(\epsilon c/(2+\epsilon))n}$$

then for c large enough, e.g., $c > 18(\epsilon + \epsilon^{-1})$,

$$e^{-(\epsilon c/(2+\epsilon))n} < e^{-3(1+\epsilon)n}$$

and (7) holds. This proves the theorem.

The other half of (6) is proved in a similar way. It would be interesting to determine the best possible value of c but this does seem to be too easy.

We mention here the undirected analogue of (1). Let $g(n, n)$ denote the smallest integer for which there is an undirected graph of $g(n, n)$ edges so that if we omit any n of its vertices then there always remains a path of length n . We believe

$$\frac{g(n, n)}{n} \rightarrow \infty, \quad \frac{g(n, n)}{n \log n} \rightarrow 0$$

as $n \rightarrow \infty$ and hope to return to this question in finite time.

A related question is the following: Consider random graphs on n vertices and Cn edges. Is it true that for large C almost all of these graphs have a path of length $n(1 - \epsilon)$? It is known[4] that almost all graphs on n vertices and $(1/2 + \epsilon)n \log n$ edges are Hamiltonian.

It is possible to introduce another parameter into these questions. Let $F_e(t; n, n)$ denote the smallest integer for which there is a graph with t vertices and $F_e(t; n, n)$ edges having the property that if any n vertices are deleted there still remains a connected component with at least n vertices. If $t/n \rightarrow c > 2$ then $F_e(t; n, n)/n \rightarrow A(c)$ where $A(c) \rightarrow \infty$ as $c \rightarrow 2$. (The behavior of $F_v(t; n, n)/n$ is similar). We would also omit edges instead of vertices but leave the formulation of these questions to the reader.

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